

Chapter 3

Amendments to the Claims

3.1 Listing of Claims

Claim 1 (Currently Amended) The method of simulating with a computer

GFV variables using an Essential RS-VAR. ♠

Claim 2 (Original) The method of claim one wherein there are at least

two regimes and at least one parameter relating to a variable in the RS-VAR

used to calculate a rate and one parameter relating to a variable in the RS-

VAR used to calculate an equity variable have values that are different in at

least two regimes.

Claim 3 (Currently Amended) The method of the foregoing claim 2 wherein

at least one of the rates is an interest rate. ♠

Claim 4 (Currently Amended) The method of claim one of simulating a GFV and the further execution of a Transaction End Use using said GFV.

The strikeout was not used in the next claim because it seemed too extensive.

Claim 5 (Currently Amended) The method of claim 4 further using said GFV as a TEUQ.

Claim 6 (Original) The method of claim one wherein a rate calculation involves a call to the exponential function. ♠

Claim 7 (Original) The method of claim one wherein the short term default free rate of interest is the exponential of a variable in the VAR in an accessible region of the state space. ♠

Claim 8 (Original) A computer encoded with a software program to compute a GFV by means of an essential RS-VAR.

Claim 9 (Currently Amended) The computer of the foregoing claim 8 used to determine a quantity in a "transaction end use" or the execution of that "transaction end-use". ♠

Claim 10 (Canceled) A physical object created by the use of the method of claim one. ♠

Claim 11 (Canceled) The physical object of the foregoing claim where the object contains in computer readable form a Transaction End Use Quantity. ♠

Claim 12 to 16 canceled.

(Some might consider the following claim a modification (i.e. presidently amended) of the original claim 11.)

Claim 17 (New) The computer of claim 8 where the computer contains in computer readable form a Transaction End Use Quantity. ♠

Modified from originally numbered (in March 2004 application) claim 12:

Claim 18 (Currently Amended) A portfolio wherein the TEU's creating, reporting or modifying said portfolio have a quantity determined using the method of claim one.

Modified from originally (in March 2004 application) numbered claim 13:

Claim 19 (Currently Amended) The portfolio of the foregoing claim 18 wherein a TEU creating, reporting or modifying said portfolio have a quantity determined using the method of claim one as further modified by the additional limitation that there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes. ♠

Claim 20 (New) A financial product wherein the TEU's creating, reporting or modifying said portfolio have a quantity determined using the method of claim one.

Claim 21 (New) The financial product of claim 20 wherein a TEU creating, reporting or modifying said portfolio have a quantity determined using

the method of claim one as further modified by the additional limitation that there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes.



The following two claims go after Claim 5.

Claim 22 (New) The method of claim 4 wherein the internet is used. ♠

Claim 23 (New) The method of claim 5 wherein the internet is used to transmit the TEUQ. ♠

Claim 24 (New) A computer containing any data produced by the method of claim one.

